

## MARKET-LINKED DEBENTURE VALUATION

Issuer: Reliance Financial Limited

Security Details:

Valuation per Rs.100 Face Value

Series	ISIN Code	Reference Asset	Issue Date*	Maturity Date	Face Value per Debentures	Valuation as on 23 <sup>rd</sup> Sept 2020
A/160310	INE504L07017	CNX Nifty Index	18-Mar-16	18-Jul-19	Rs. 1,00,000	Matured
B/160412	INE504L07041	CNX Nifty Index	13-Apr-16	19-May-17	Rs. 1,00,000	Matured
B/160503	INE504L07066	CNX Nifty Index	4-May-16	4-Sep-19	Rs. 1,00,000	Matured
B/160510	INE504L07074	CNX Nifty Index	10-May-16	10-Aug-18	Rs. 1,00,000	Matured
A/160512	INE504L07082	CNX Nifty Index	20-May-16	20-Feb-19	Rs. 1,00,000	Autocalled
B/160523 Type I	INE504L07090	CNX Nifty Index	24-May-16	22-Jun-18	Rs. 1,00,000	Matured
B/160523 Type II	INE504L07108	CNX Nifty Index	24-May-16	29-Jun-18	Rs. 1,00,000	Matured
A/160601	INE504L07132	CNX Nifty Index	2-Jun-16	4-Sep-17	Rs. 1,00,000	Matured
A/160606	INE504L07140	CNX Nifty Index	8-Jun-16	8-Dec-17	Rs. 1,00,000	Matured
B/160613 - Type I	INE504L07165	CNX Nifty Index	13-Jun-16	13-Sep-17	Rs. 1,00,000	Matured
B/160613 - Type II	INE504L07157	CNX Nifty Index	13-Jun-16	13-Jun-19	Rs. 1,00,000	Matured
A/160614	INE504L07173	CNX Nifty Index	21-Jun-16	21-Oct-19	Rs. 1,00,000	Matured
B/160628 - Type I	INE504L07199	CNX Nifty Index	30-Jun-16	29-Jun-18	Rs. 1,00,000	Matured
B/160628 - Type V	INE504L07215	CNX Nifty Index	30-Jun-16	1-Jan-20	Rs. 1,00,000	Matured
B/160628 - Type II	INE504L07207	CNX Nifty Index	30-Jun-16	1-Jan-20	Rs. 1,00,000	Matured
B/160628 - Type VI	INE504L07223	CNX Nifty Index	30-Jun-16	1-Jul-19	Rs. 1,00,000	Autocalled
B/160713 - Type I	INE504L07264	CNX Nifty Index	15-Jul-16	16-Oct-17	Rs. 1,00,000	Matured
B/160713 - Type II	INE504L07272	CNX Nifty Index	15-Jul-16	15-Jan-18	Rs. 1,00,000	Matured
B/160713 - Type III	INE504L07280	CNX Nifty Index	15-Jul-16	14-Nov-19	Rs. 1,00,000	Autocalled
B/160722 - Type I	INE504L07298	CNX Nifty Index	26-Jul-16	25-Nov-19	Rs. 1,00,000	Matured
B/160804	INE504L07330	CNX Nifty Index	4-Aug-16	5-Nov-18	Rs. 1,00,000	Matured
B/160812 Type I	INE504L07348	CNX Nifty Index	12-Aug-16	12-Oct-17	Rs. 1,00,000	Matured
B/160812 Type II	INE504L07355	CNX Nifty Index	12-Aug-16	13-Nov-17	Rs. 1,00,000	Matured

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B/160812 Type III	INE504L07363	CNX Nifty Index	12-Aug-16	12-Dec-17	Rs. 1,00,000	Matured
B/160812 Type IV	INE504L07371	CNX Nifty Index	12-Aug-16	12-Jan-18	Rs. 1,00,000	Matured
B/160812 Type V	INE504L07389	CNX Nifty Index	12-Aug-16	12-Feb-18	Rs. 1,00,000	Matured
B/161124 - Type I	INE504L07603	Nifty 10 Year Benchmark G-Sec (clean price)	24-Nov-16	25-Nov-19	Rs. 1,00,000	Matured
B/161125 - Type I	INE504L07629	Nifty 10 Year Benchmark G-Sec (clean price)	25-Nov-16	26-Dec-17	Rs. 1,00,000	Matured
B/161125 - Type V	INE504L07660	Nifty 10 Year Benchmark G-Sec (clean price)	25-Nov-16	27-May-19	Rs. 1,00,000	Matured
B/161125 - Type VI	INE504L07678	Nifty 10 Year Benchmark G-Sec (clean price)	25-Nov-16	24-May-19	Rs. 1,00,000	Matured
B/161125 - Type VII	INE504L07686	Nifty 10 Year Benchmark G-Sec (clean price)	25-Nov-16	28-May-19	Rs. 1,00,000	Matured
B/161129 - Type VI	INE504L07744	Nifty 10 Year Benchmark G-Sec (clean price)	30-Nov-16	30-May-19	Rs. 1,00,000	Matured
B/161129 - Type VII	INE504L07751	Nifty 10 Year Benchmark G-Sec (clean price)	30-Nov-16	31-May-19	Rs. 1,00,000	Matured
B/161209 - Type II	INE504L07801	Nifty 10 Year Benchmark G-Sec (clean price)	13-Dec-16	13-Sep-19	Rs. 1,00,000	Matured
B/161214	INE504L07819	Nifty 10 Year Benchmark G-Sec (clean price)	14-Dec-16	15-Jan-18	Rs. 1,00,000	Matured
B/161219 - Type IV	INE504L07876	Nifty 10 Year Benchmark G-Sec (clean price)	21-Dec-16	21-Oct-19	Rs. 1,00,000	Matured
B/161228	INE504L07892	Nifty 10 Year Benchmark G-Sec (clean price)	28-Dec-16	28-Oct-19	Rs. 1,00,000	Matured
B/161230	INE504L07900	Nifty 10 Year Benchmark G-Sec (clean price)	30-Dec-16	30-Sep-19	Rs. 1,00,000	Matured
B/170324 - Type II	INE504L07AC3	Nifty 10 Year Benchmark G-Sec (clean price)	29-Mar-17	29-Jun-18	Rs. 1,00,000	Matured

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B/170324 - Type III	INE504L07A1	Nifty 10 Year Benchmark G-Sec (clean price)	29-Mar-17	2-Jul-18	Rs. 1,00,000	Matured
B/170324 - Type IV	INE504L07AE9	Nifty 10 Year Benchmark G-Sec (clean price)	29-Mar-17	3-Jul-18	Rs. 1,00,000	Matured
B/170411 - Type I	INE504L07A4	Nifty 10 Year Benchmark G-Sec (clean price)	13-Apr-17	13-Jul-18	Rs. 1,00,000	Matured
B/161124 - Type II	INE504L07611	CNX Nifty Index	24-Nov-16	25-Feb-19	Rs. 1,00,000	Matured
B/161125 - Type II	INE504L07637	CNX Nifty Index	25-Nov-16	25-May-20	Rs. 1,00,000	Matured
B/161125 - Type III	INE504L07645	CNX Nifty Index	25-Nov-16	25-May-20	Rs. 1,00,000	Matured
B/161125 - Type IV	INE504L07652	CNX Nifty Index	25-Nov-16	25-Feb-19	Rs. 1,00,000	Matured
B/161129 - Type I	INE504L07702	CNX Nifty Index	30-Nov-16	30-Nov-18	Rs. 1,00,000	Autocalled
B161129 Type II	INE504L07710	CNX Nifty Index	30-Nov-16	30-Nov-18	Rs. 1,00,000	Autocalled
B/161129 - Type IV	INE504L07728	CNX Nifty Index	30-Nov-16	30-Aug-19	Rs. 1,00,000	Matured
B161129 Type V	INE504L07736	CNX Nifty Index	30-Nov-16	28-Feb-19	Rs. 1,00,000	Matured
B/161209 - Type I	INE504L07793	CNX Nifty Index	13-Dec-16	13-Jun-18	Rs. 1,00,000	Matured
B161219 Type I	INE504L07843	CNX Nifty Index	16-Dec-16	28-Nov-18	Rs. 1,00,000	Autocalled
B/161219 - Type II	INE504L07850	CNX Nifty Index	21-Dec-16	21-Jan-19	Rs. 1,00,000	Autocalled
B161219 Type III	INE504L07868	CNX Nifty Index	21-Dec-16	20-Apr-20	Rs. 1,00,000	Matured
B/161219 - Type V	INE504L07884	CNX Nifty Index	21-Dec-16	21-Sep-18	Rs. 1,00,000	Autocalled
B/170324 - Type I	INE504L07AB5	CNX Nifty Index	29-Mar-17	10-Aug-18	Rs. 1,00,000	Matured
B/170411 - Type II	INE504L07A2	CNX Nifty Index	13-Apr-17	14-Oct-19	Rs. 1,00,000	Matured
B170509 Type I	INE504L07AL4	CNX Nifty Index	9-May-17	10-Aug-20	Rs. 1,00,000	Matured
B170510	INE504L07AM2	CNX Nifty Index	11-May-17	12-Aug-19	Rs. 1,00,000	Matured
B/170529 - Type I	INE504L07AN0	CNX Nifty Index	30-May-17	2-Dec-20	Rs. 1,00,000	80.00
B170731	INE504L07AS9	CNX Nifty Index	1-Aug-17	1-Feb-19	Rs. 1,00,000	Matured
B170531	INE504L07AO8	CNX Nifty Index	31-May-17	1-Jun-20	Rs. 1,00,000	Autocalled

\*Issue Date is Deemed Date of Allotment

The company has been downgraded to “BB-” rating band (sub investment grade), accordingly we have applied an applicable haircut (20%) as per AMFI proposed guidelines and market practices.

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## DISCLAIMER

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### Published by

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